

Markit iBoxx ABF Pan-Asia Weights Forecast

June 2022

2022 forecasted weights

IHS Markit reviews the weights of markets included in the Markit iBoxx ABF Pan -Asia indices in September, and the final weights are updated on 31 October every year.

Quarterly weight forecasts are calculated and published in March, June, September, and December. From 2022, the December market weight forecast will be ceased. IHS Markit will continue to calculate and publish the market weight forecasts in March, June, and September.

Please find the quarterly market weights forecast for the Markit iBoxx ABF Pan-Asia indices below.

Table 1:

Market	2022 forecasted weights
China	25.00%
Hong Kong	8.12%
Indonesia	8.35%
Malaysia	11.45%
Philippines	6.46%
Singapore	15.95%
South Korea	15.17%
Thailand	9.50%

The values for each of the factors used in the current forecast are as follows:

Market	Size (USD bn)	Rating	GEMLOC Invest ability Indicator
China	18755.18	A+	66
Hong Kong	325.07	AA+	90
Indonesia	381.43	BBB	70
Malaysia	419.82	А	81
Philippines	201.46	BBB+	47
Singapore	461.45	AAA	92
South Korea	2391.27	AA	81
Thailand	450.69	A-	68

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